

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549**

**SCHEUDLE 14A
(Rule 14a-101)**

**INFORMATION REQUIRED IN PROXY STATEMENT
SCHEDULE 14A INFORMATION**

**Proxy Statement Pursuant to Section 14(a) of the
Securities Exchange Act of 1934
(Amendment No.)**

Filed by the Registrant

Filed by a Party other than the Registrant

Check the appropriate box:

- Preliminary Proxy Statement
- Confidential, for Use of the Commission Only (as permitted by Rule 14a-6(e)(2))**
- Definitive Proxy Statement
- Definitive Additional Materials
- Soliciting Material Pursuant to §240.14a-12

CME GROUP INC.
(Name of Registrant as Specified In Its Charter)

(Name of Person(s) Filing Proxy Statement, if other than the Registrant)

Payment of Filing Fee (Check the appropriate box):

- No fee required
- Fee computed on table below per Exchange Act Rules 14a-6(i)(1) and 0-11

(1) Title of each class of securities to which transaction applies:

(2) Aggregate number of securities to which transaction applies:

(3) Per unit price or other underlying value of transaction computed pursuant to Exchange Act Rule 0-11 (set forth the amount on which the filing fee is calculated and state how it was determined):

(4) Proposed maximum aggregate value of transaction:

(5) Total fee paid:

Fee paid previously with preliminary materials.

Check box if any part of the fee is offset as provided by Exchange Act Rule 0-11(a)(2) and identify the filing for which the offsetting fee was paid previously. Identify the previous filing by registration statement number, or the Form or Schedule and the date of its filing.

(1) Amount Previously Paid:

(2) Form, Schedule or Registration Statement No.:

(3) Filing Party:

(4) Date Filed:

The following communication was sent to the Class B-2 shareholders by David Wescott nominee for Class B-2 director on or after May 7, 2012:

First, I would like to thank the FIA PTG for this endorsement. With all of the issues confronting our industry, many important decisions will be made by CME Group. Running this year has been a little different than in the past. Every aspect of our business seems to find its way into a headline or blog almost daily, from political comments on speculation to margins to tax treatment. In reaching out to our Class B-2 shareholders/ IMM seat holders, I've had the opportunity to discuss concerns that trading firms have about our industry. And frankly, I expect this to be an election where every vote counts.

Most of you should have received the Class B-2 proxies by now by mail or electronically, voting ends May 22nd. If you didn't receive them, we can help you contact the CME to obtain your proxy control number (used for online voting). For help with this, call Michelle Barger at (312) 604 6028.

Thanks for your support,

Dave
312-604-6114

- - - -Original Message- - - -

From: Joanna Mallers
Sent: Thursday, May 03, 2012 8:27 AM
Subject: CME Board Election - REMINDER

FIA PTG Members:

As we have discussed, participation in the CME Board Election by B-1 and B-2 members has historically been low - please remember to exercise your right to vote. The deadlines for voting are May 22 (online) and May 23 (at the annual meeting).

As you know we created a Working Group who interviewed the 6 candidates and presented their recommendations at last month's FIA PTG Meeting. Please find a recap of that presentation below:

- FIA PTG's vetting committee spent nearly six hours interviewing the candidates who are campaigning for the B-1 and B-2 positions on the Board of CME Group. To evaluate each candidate's overall knowledge of the issues and alignment with the interests of PTG, the committee posed 10 questions, in advance, for each candidate to study and discuss with us during our meeting.
- The questions covered exchange fees, block trades, settlements, the role of implieds, regulatory reform, datacenters as profit centers, clearing of swaps, CME Group's competitive position, industry concerns and any conflicts of interest.
- The committee reached a unanimous decision that the following candidates would best represent our interests on the Board of CME Group and therefore recommend PTG Members vote for:
- Gerard Shannon (B-1 Candidate); and

- David Wescott (B-2 Candidate)

Thanks,

Joanna

www.IMMVote.com



Experience and Dedication Benefiting ALL Members

* * *

CME Group Inc. has filed a definitive proxy statement with the Securities and Exchange Commission ("SEC") regarding the Annual Meeting of Shareholders to be held on May 23, 2012. Shareholders of CME Group Inc. are urged to read the definitive proxy statement and any other relevant materials filed by CME Group Inc. with the SEC because they contain, or will contain, important information about CME Group Inc. and the Annual Meeting. The definitive proxy statement and other relevant materials (when they become available), and any other documents filed by CME Group Inc. with the SEC, may be obtained free of charge at the SEC's web site at www.sec.gov. In addition, shareholders may obtain free copies of these documents by contacting CME Group Inc., Shareholder Relations and Membership Services, 20 South Wacker Drive, Chicago, Illinois 60606. Shareholders are urged to read the definitive proxy statement and the other relevant materials (when they become available) before making any voting decision with respect to matters to be acted on at the Annual Meeting.

The preceding material was prepared and distributed solely by the candidate. The views and opinions expressed therein are solely those of the candidate and do not necessarily reflect the views or opinions of CME Group Inc. or its directors, officers or employees, nor have these views or opinions been approved or sanctioned by any of them.